



Backtest #29773 · META · EVO_EVOEVOEVOE_v578

ROI	Sharpe	Win Rate	Max Drawdown
-11.62%	-0.45	33.3%	-21.75%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_EVOEVOEVOE_v578 strategy failed, generating an -11.62% ROI with a -0.45 Sharpe ratio. The 33.3% win rate and 21.75% max drawdown indicate high volatility and poor risk-adjusted performance. Statistical confidence is negligible given the tiny sample size of just three trades. This data is insufficient to validate any edge, making further analysis premature. The next step is to increase the backtest period for a robust sample size.

ADDITIONAL METRICS

CAGR	-11.62%
Sortino Ratio	-0.40
Turnover	5.88x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$8840.31